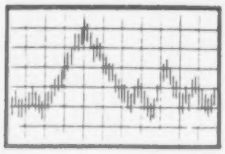
A5040-Z

FIA



MONTHLY VOLUME REPORT JANUARY 1990

©Futures Industry Association, Inc. • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202-466-5460

VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor
202-466-5460

	JANUARY 1989	JANUARY 1990
Wheat (5,000 bu)	283,879	211,769
Corn (5,000 bu)	834,015	649,562
Oats (5,000 bu)	33,698	24,663
Soybeans (5,000 bu)	1,044,335	655,584
Soybean Oil	217,805	294,121
Soybean Meal	408,120	308,579
Silver (1,000 oz)	33,492	18,672
Silver (5,000 oz)	239	169
Gold (kilo)	3,404	5,471
Gold (100 oz)	37,292	723
T-Bonds	5,806,418	7,215,157
T-Notes (6 1/2-10 yr)	450,464	491,274
T-Notes (5 Year)	91,104	184,465
Municipal Bond Index	72,955	87,710
Mortgage Backed (9.5%)		1,610
30 Day Interest	4,742	8,315
MMI Maxi	90,444	124,816
CBOE 250 Index	9,428	0
CHICAGO BOARD OF TRADE	9,521,834	10,282,660
Wheat (5,000 bu)	113,379	108,323
Grain Sorghum		332
Value Line Index	3,762	4,686
Mini Value Line	939	1,327
KANSAS CITY BD. OF TRADE	118,080	114,668
Coffee "C"	141,903	130,223
Sugar #11	499,119	519,886
Sugar #14	11,034	14,375
Cocoa (10 M tons)	138,883	121,610
COFFEE SUGAR & COCOA	790,939	786,094

	JANUARY 1989	JANUARY 1990
Wheat (1,000 bu)	22,378	16,275
Corn (1,000 bu)	30,968	18,897
Oats (1,000 bu)	1,507	592
Soybeans (1,000 bu)	88,115	101,860
Soybean Meal New	839	387
Live Cattle (20,000#)	2,658	2,064
Live Hogs (15,000#)	3,084	2,703
New York Silver (1000 oz)	856	967
New York Gold	667	1,941
Platinum	170	96
T-Bonds ($50,000)	80,026	148,151
T-Bills ($500,000)	389	369
T-Notes	0	0
British Pound	1,327	1,638
Swiss Franc	5,400	6,801
Deutschemark	3,442	6,751
Japanese Yen	5,204	4,457
Canadian Dollar	1,105	556
MIDAMERICA COMMODITY EX.	248,135	314,505
Live Hogs (30,000#)	188,225	181,034
Pork Bellies (fzn)	107,577	109,036
Live Cattle (40,000#)	452,947	400,535
Feeder Cattle	45,832	34,022
Lumber	29,963	27,416
T-Bills (90-day)	103,611	169,321
Eurodollar (3-month)	2,257,056	3,243,879
Dollar/Pound Diff		281
Dollar/Mark Diff		686
Dollar/Yen Diff		885
British Pound	221,809	186,643
Canadian Dollar	128,625	125,022
Deutschemark	623,557	957,566
Japanese Yen	619,788	672,434
Swiss Franc	484,260	569,906
French Franc	361	0
Australian Dollar	6,110	9,281
S&P 500 Index	789,191	1,110,804
CHICAGO MERCANTILE EX.	6,064,912	7,798,751
Wheat (5,000 bu)	26,274	39,388
White Wheat (5,000 bu)	0	0
Oats	17	0
MINNEAPOLIS GRAIN EX.	26,291	39,388

	JANUARY 1989	JANUARY 1990
High Grade Copper	250	152,156
Silver (5,000 oz)	317,152	343,175
Gold (100 oz)	900,391	1,327,131
Aluminum	93	51
COMMODITY EXCHANGE	1,217,886	1,822,513
5 Year U.S. Treasury Note	42,982	26,397
2 Year U.S. Treasury Note		7,280
Cotton	124,764	135,260
Orange Juice, Fzn. Conc.	26,156	53,133
European Currency Unit	0	222
U.S. Dollar Index	50,930	62,487
NEW YORK COTTON EXCHANGE	244,832	284,779
NYSE Composite Index	128,848	158,711
T-Bond (30 Year)		949
Cmdty Rsrch Bureau Index	8,805	6,505
NEW YORK FUTURES EX.	137,653	166,165
Palladium	12,870	5,130
Platinum	113,575	85,657
No. 2 Heating Oil, NY	534,041	754,945
Unleaded Reg. Gas., NY	354,167	540,633
Crude Oil	1,919,061	2,163,851
Propane	1,486	2,455
Residual Fuel Oil		76
NEW YORK MERCANTILE EX.	2,935,200	3,552,747
Rice, Rough	1,975	7,317
CHIC. RICE & COTTON EX.	1,975	7,317
TOTAL FUTURES	21,307,737	25,169,587
PERCENT CHANGE		18.12%

TOTAL CONTRACTS	1988	1987	1986	1985
JANUARY	18,854,107	15,916,012	16,278,625	13,253,143

COMMODITY GROUP	JANUARY 1989	JANUARY 1990
Interest Rate	8,915,747	11,586,729
Ag Commodities	4,949,486	4,141,530
Foreign Currency/Index	2,151,918	2,603,764
Equity Indice	1,022,612	1,400,344
Precious Metals	1,420,108	1,789,132
Energy Products	2,808,755	3,461,960
Non-precious Metals	343	152,207
Other	38,768	33,921
TOTAL	21,307,737	25,169,587
PERCENTAGE		
Interest Rate	41.84%	46.03%
Ag Commodities	23.23%	16.45%
Foreign Currency/Index	10.10%	10.34%
Equity Indice	4.80%	5.56%
Precious Metals	6.66%	7.11%
Energy Products	13.18%	13.75%
Non-precious Metals	.00%	0.60%
Other	0.18%	0.13%
TOTAL	100.00%	100.00%

Changes of over 50,000 contracts from January 1989 to January 1990.

	Amount of Increase		Amount of Decrease
T-Bonds, CBOT	1,408,739	Soybeans, CBOT	388,751
Eurodollar, CME	986,823	Corn, CBOT	184,453
Gold, COMEX	426,740	Soybean Meal, CBOT	99,541
Deutschemark, CME	334,009	Wheat, CBOT	72,110
S&P 500 Index, CME	321,613	Live Cattle, CME	52,412
Crude Oil, NYMEX	244,790		
#2 Heating Oil, NYMEX	220,904		
Unleaded Reg Gas,NYMEX	186,466		
High Grade CopperCOMEX	151,906		
T-Notes (5 Yr), CBOT	93,361		
Swiss Franc, CME	85,646		
T-Bonds, MIDAM	68,125		
T-Bills, CME	59,710		
Japanese Yen, CME	52,646		

****

TOTAL FUTURES AND OPTIONS - JANUARY 1990
(*Exchanges Trading Options)

*CBOT	13,608,172	*MGE	39,463
*CME	9,435,608	*NYCE	326,279
*CSC	1,035,505	*NYFE	169,236
*COMEX	2,117,208	*NYMEX	4,188,209
*KCBOT	121,190	CRCE	7,317
*MIDAM	317,537		

TOTAL FUTURES AND OPTIONS TRADED: 31,365,824